



Backtest #34964 · LPG · EVO_GG1RSISNIP_v1198

ROI	Sharpe	Win Rate	Max Drawdown
+39.93%	1.10	66.7%	-21.86%

EQUITY CURVE202 sessions · starting at \$10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v1198 strategy on LPG generated a 39.93% return with a 66.7% win rate, yet its statistical validity is critically compromised by only three total trades. While the 1.10 Sharpe ratio suggests reasonable risk-adjusted returns, a 21.86% maximum drawdown indicates significant volatility risk that the small sample size fails to capture. We must expand the backtest horizon or increase trade frequency to validate if this performance is a robust alpha or a lucky outlier. The next step is to run a longer simulation or optimize entry parameters to improve trade count before deploying live capital. This analysis is for educational purposes and does not constitute financial advice.

ADDITIONAL METRICS

CAGR	39.93%
Sortino Ratio	0.88
Turnover	7.37x
Total Trades	3
Initial Capital	\$10000.00
Final Capital	\$13997.51